

SAFE
QUARTERLY DATA
Meeting of February 8, 2018

Summary Report			
	12/31/17	9/30/17	6/30/17
Average Public Deposit Pool (in millions)	\$11,917	\$11,710	\$12,058
Less FDIC:	\$ 880	\$ 881	\$ 885
Net Average Public Deposits (in millions)	\$11,036	\$10,828	\$11,173
Reported Public Entities	5,291	5,435	5,329
Total # QPDs	147	150	151
Coverage Ratio-Net Average Deposits	88.77%	92.94%	92.03%
Coverage Ratio-Total Actual Deposits	82.21%	85.94%	85.28%
Note: Source of data: monthly reports filed by QPDs			

Collateral Detail				
Security Type	Market Value (in millions)	% of Total in Dollars	Count	% of Total in Count
US Treasuries	\$ 30	0.3%	19	0.4%
US Agencies	\$ 762	7.8%	315	7.0%
SCM-Alabama GO	\$ 388	4.0%	1,039	23.0%
SCM-Alabama Revenue	\$ 412	4.2%	962	21.3%
SCM-Out of State GO	\$ 386	3.9%	586	13.0%
MBS	\$ 4,556	46.5%	1,222	27.1%
CMO	\$ 379	3.9%	176	3.9%
ABS	\$ 199	2.0%	157	3.5%
FHLB LOC	\$ 2,685	27.4%	40	0.9%
Total	\$ 9,797	100.0%	4,516	100.0%
Note: Source of data is the SAFE database as of December 31, 2017				

Pledging Level Detail							
Pledging Level	# Banks Pledged	# Banks Pledged	# Banks Pledged	Average Public Deposits (in millions)	Required Collateral (in millions)	Market Value (in millions)	Over Pledged (in millions)
	12/31/2017	9/30/2017	6/30/2017	12/31/2017	12/31/2017	12/31/2017	12/31/2017
70%	18	18	20	\$556	\$313	\$451	\$138
75%	9	8	7	597	413	426	12
80%	64	63	70	6,154	4,600	4,863	263
85%	19	16	19	1,374	1068	1,178	110
90%	25	31	21	3,033	2,576	2,688	112
95%	4	5	5	114	96	100	4
100%	1	2	1	13	8	11	3
105%	1	1	1	13	10	11	1
115%	3	2	3	12	8	10	2
120%	3	4	4	51	52	59	7
Total	147	150	151	\$11,917	\$9,144	\$9,797	\$652

Notes:

- Deposit data represents the deposits reported by QPD's as of December 31, 2017.
- Pledged Ranking Data represents rankings from the monthly reports filed by QPD's.
- Pledge Level Breakdowns:
70 or > = 70% 40-69=80%
20-39 = 90% 10-19=100% <10 =115%
5 percentage points will be added to any of the above levels if the QPD exhibits one or both of the following conditions:
1. Net average daily ledger balance of public deposits exceeds Tier 1 capital.
2. Net average monthly ledger balance of public deposits comprises 20% or more of total public deposits held in QPD's.